Terascale Optimal PDE Solvers

(presentation for Salishan Conference on
"Scalability and Performance: Finding the Right Balance")

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Center for Computational Science

Old Dominion University

Links to active themes

- **My metric: ability to** *resolve all relevant scales* **(and control the rest) in important apps**

- **My caveat: concentrating (in this talk) on just one phase of the computation –** *the solver*

- **My apology: assume a** *reliable machine of "type C"* **(à la Burton Smith) – can be relaxed, in part**

- **My confidence: success will** *greatly expand the HPC share* **of the commercial market – upward spiral effect** ☺
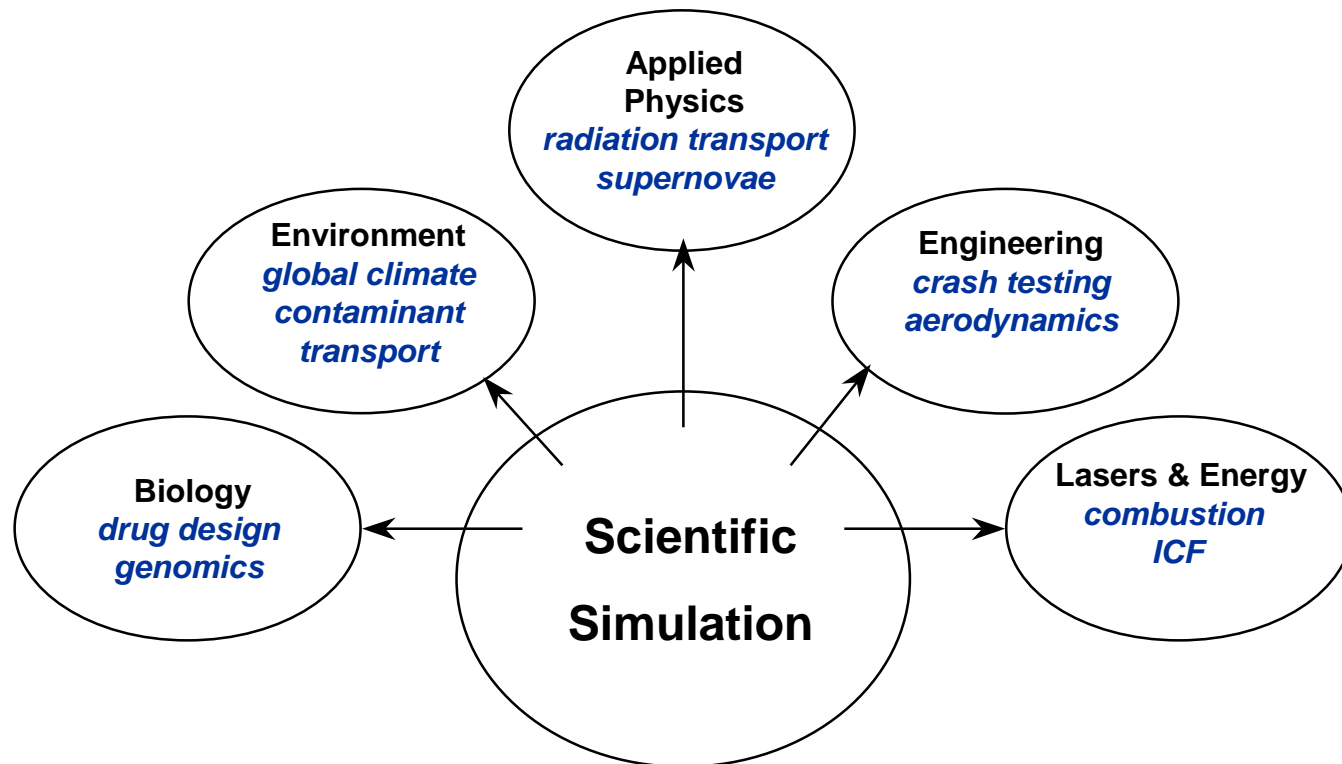
Plan of presentation

- **Imperative of "optimal" algorithms for terascale computing**

- **Basic domain decomposition and multilevel algorithmic concepts**

- **Illustration of solver performance on ASCI platforms**

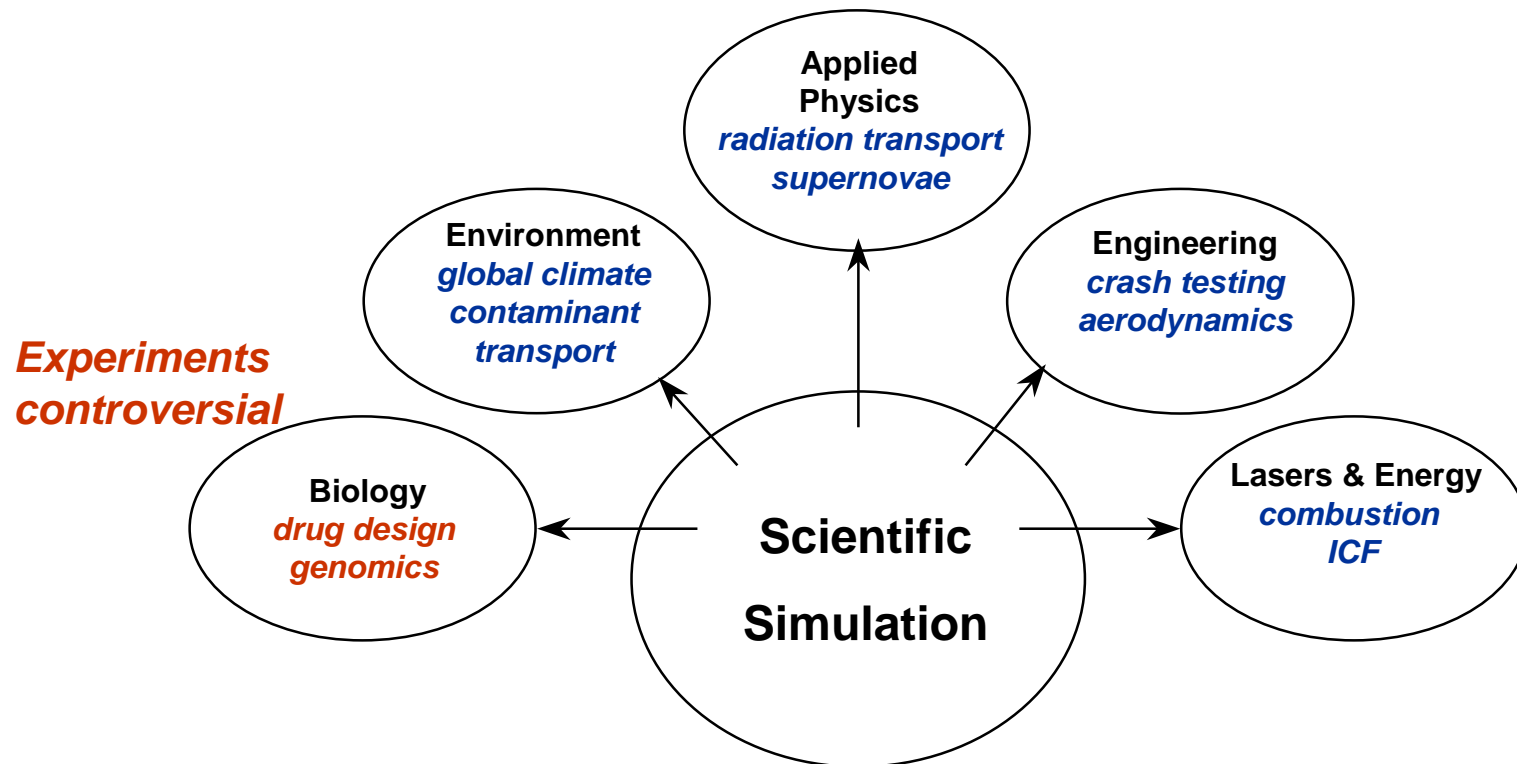- **Terascale Optimal PDE Simulations (TOPS) SciDAC ISIC software project**

- **Conclusions**

Terascale simulation has been "sold"

Applied Physics
radiation transport supernovae

Environment
global climate contaminant transport

Engineering
crash testing aerodynamics

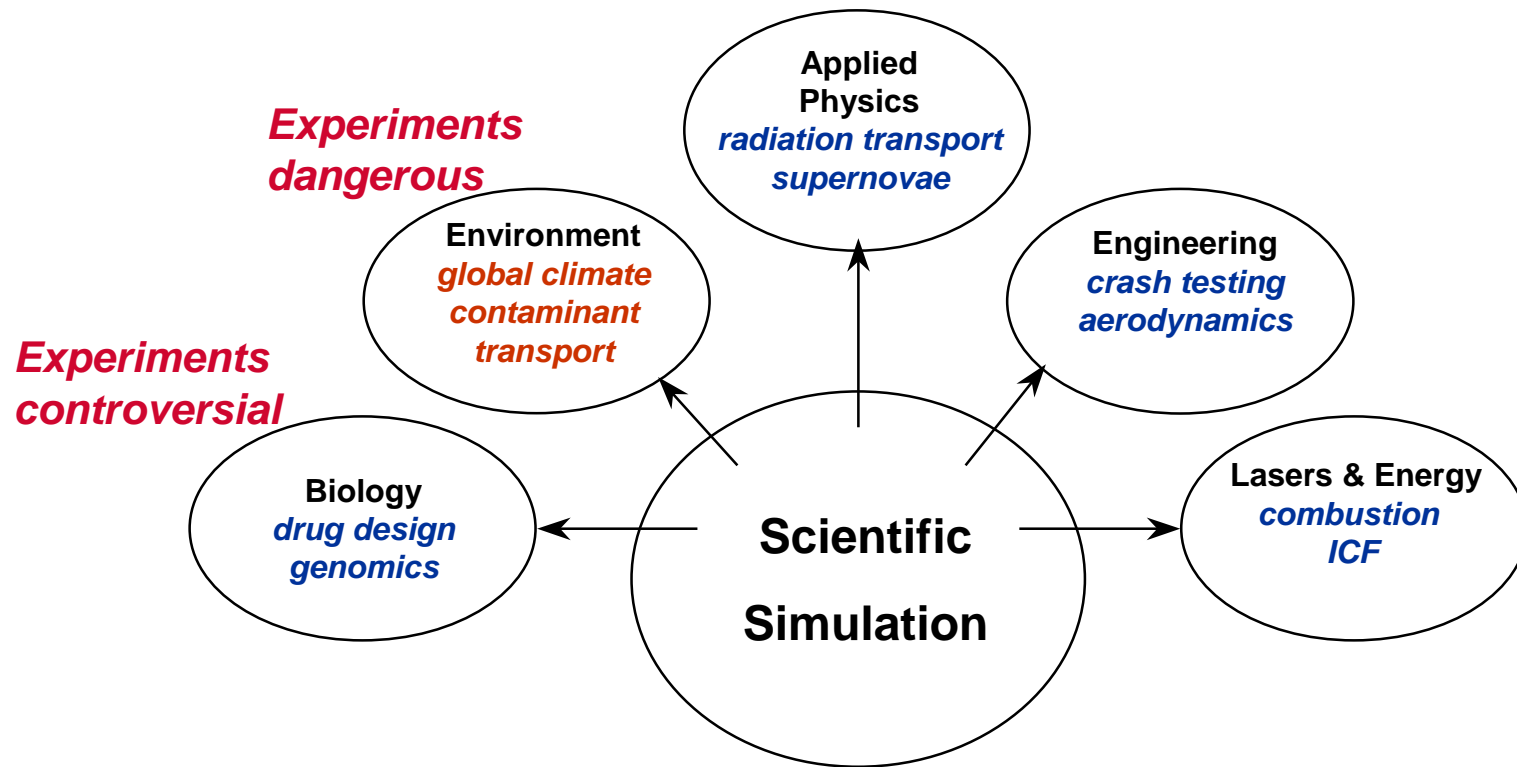**Biology**
drug design genomics

Scientific Simulation

Lasers & Energy
combustion ICF

In these, and many other areas, simulation is an important complement to experiment.

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Applied Physics
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Experiments controversial

Biology
drug design
genomics

Scientific Simulation

Lasers & Energy
combustion
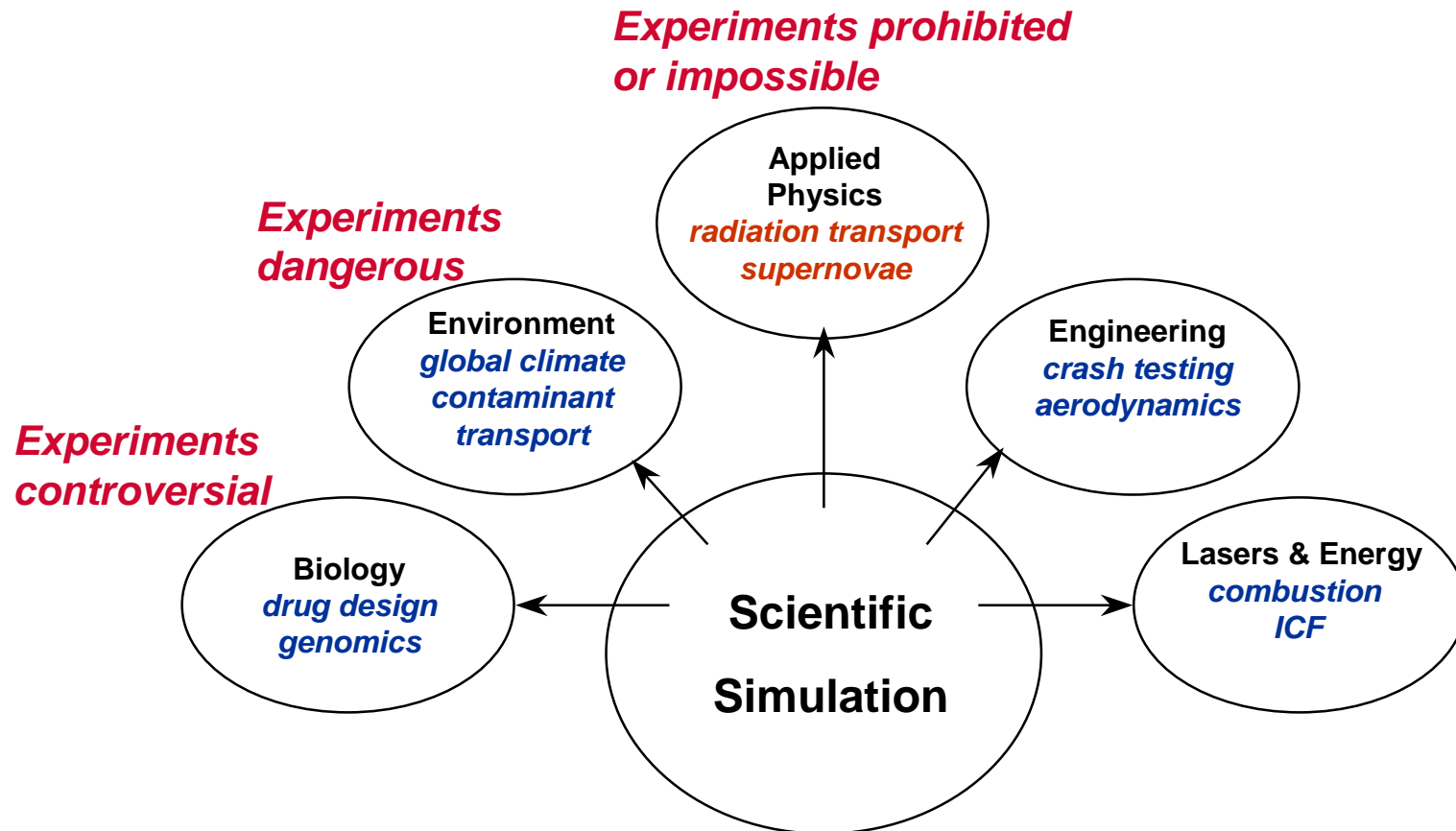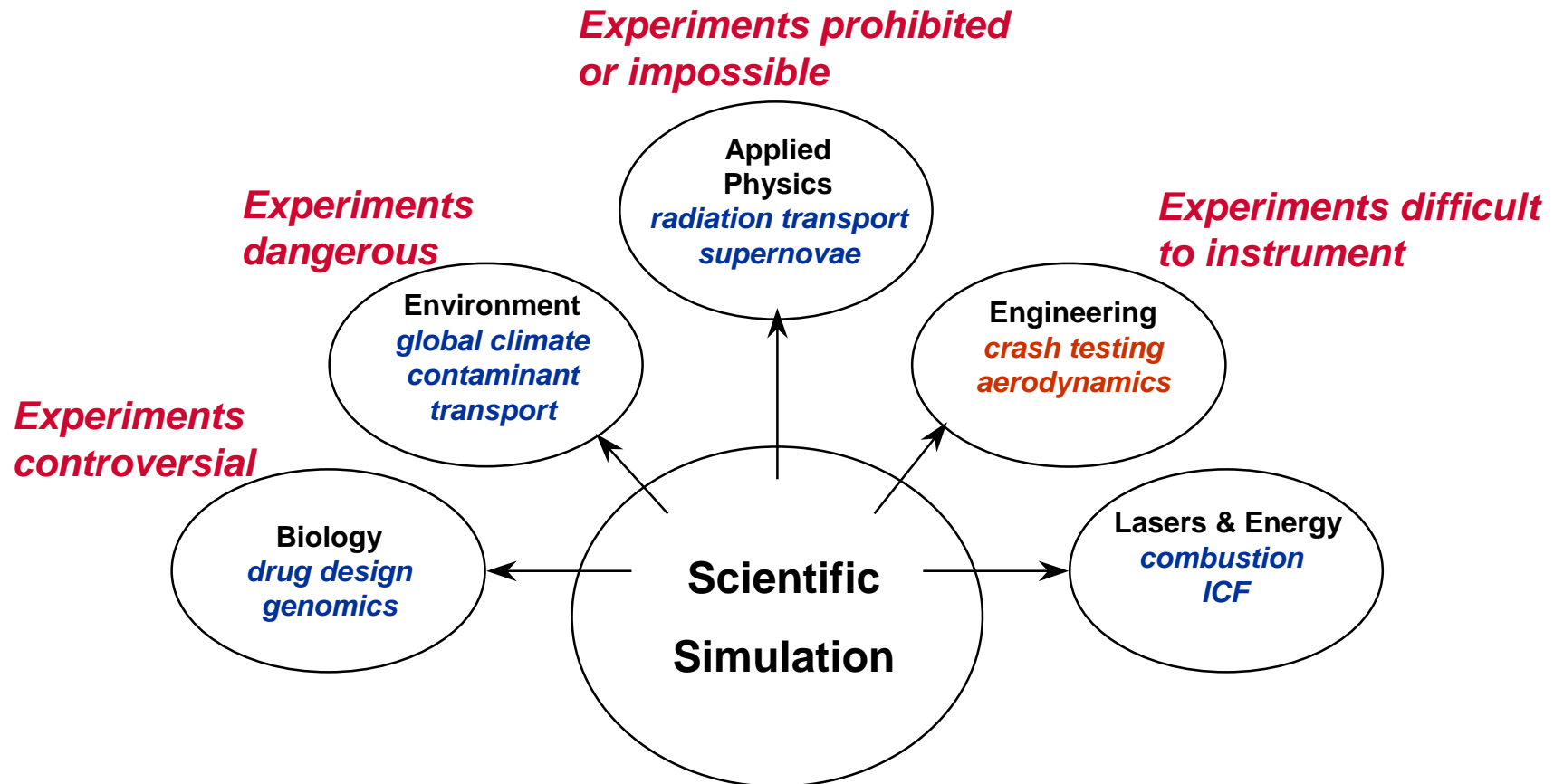*ICF*

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Experiments dangerous

Experiments controversial

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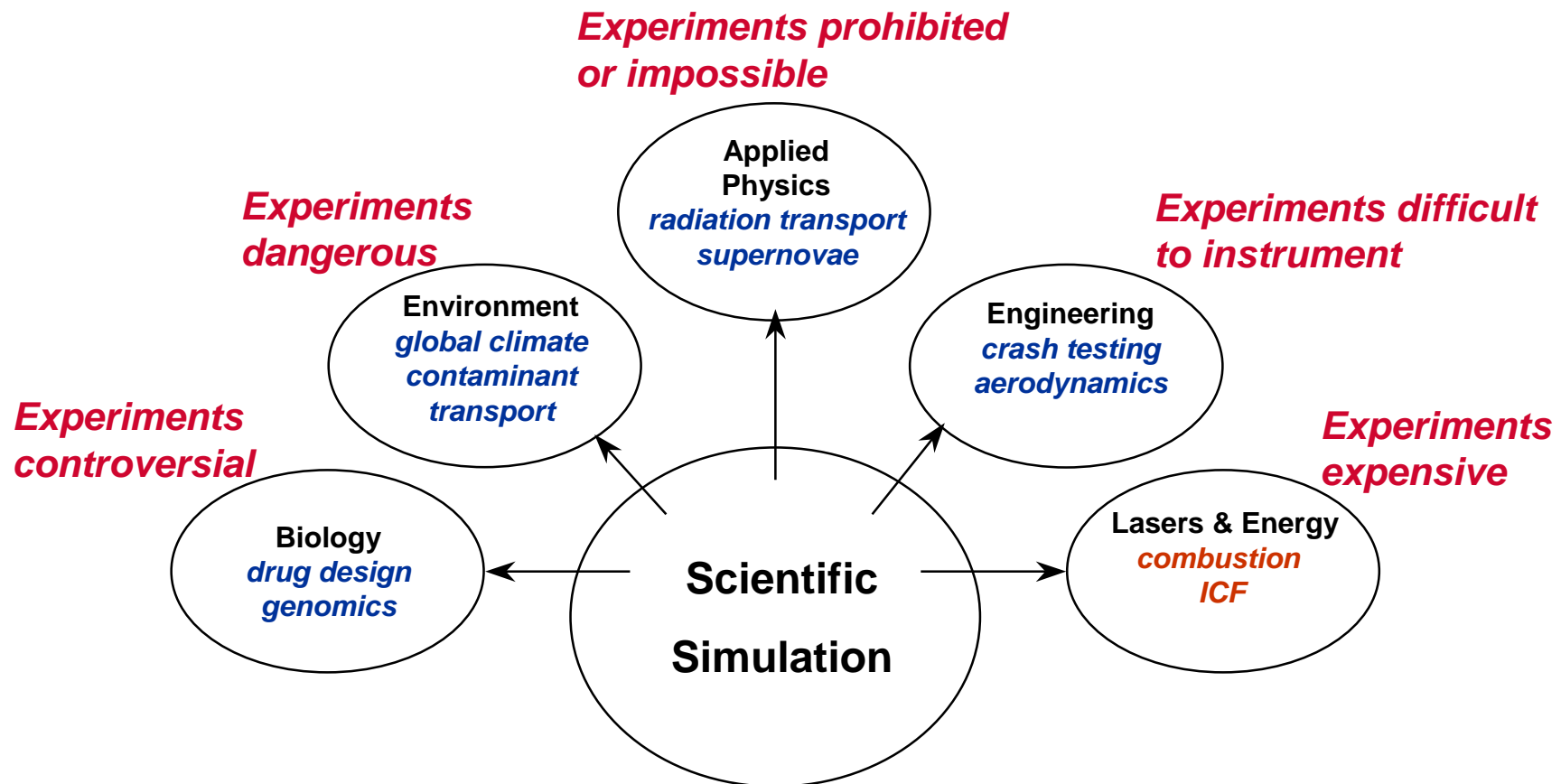
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Experiments prohibited or impossible

Experiments dangerous

Experiments controversial

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Lasers & Energy
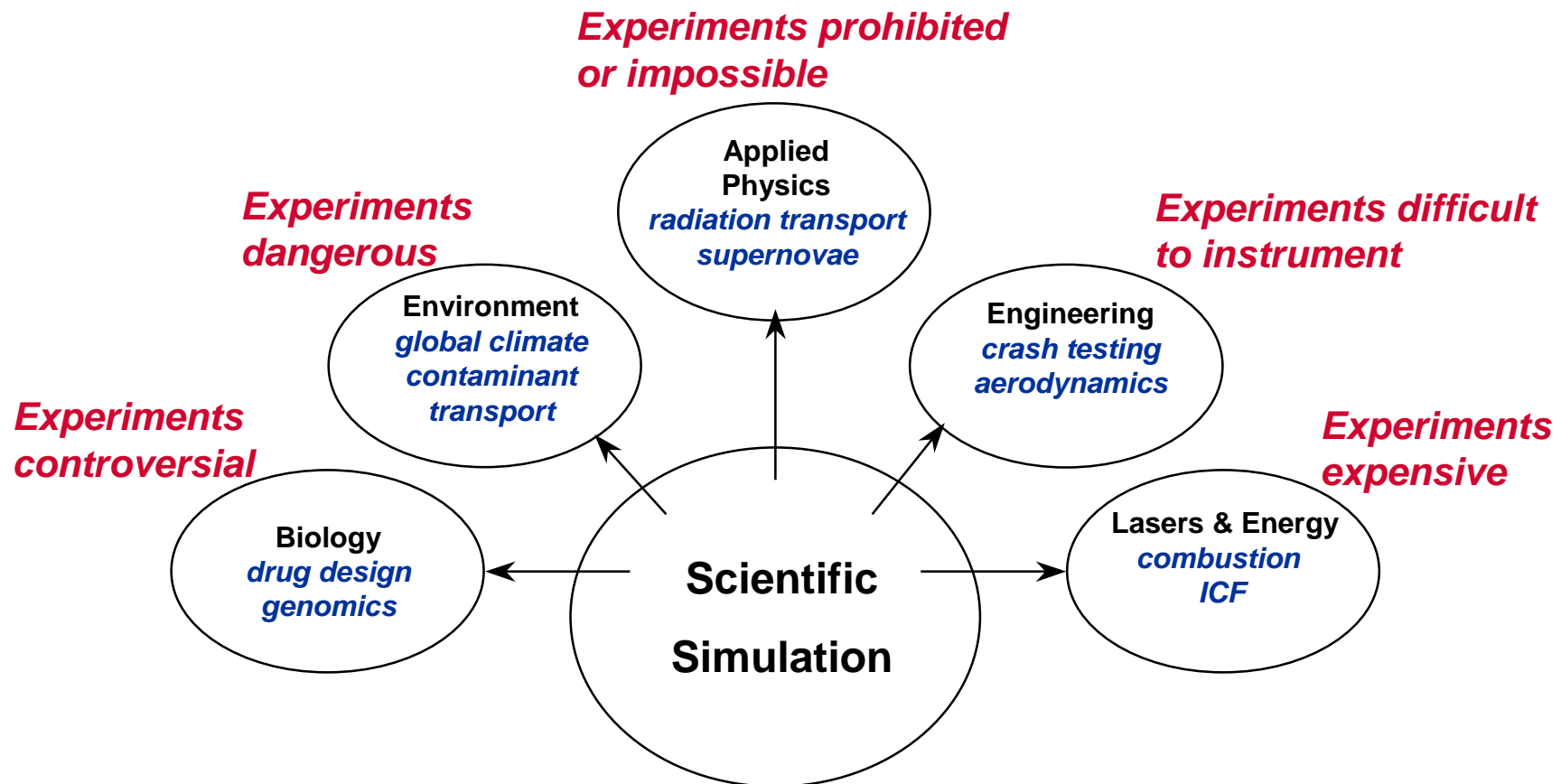*combustion ICF*

In these, and many other areas, simulation is an important complement to experiment.
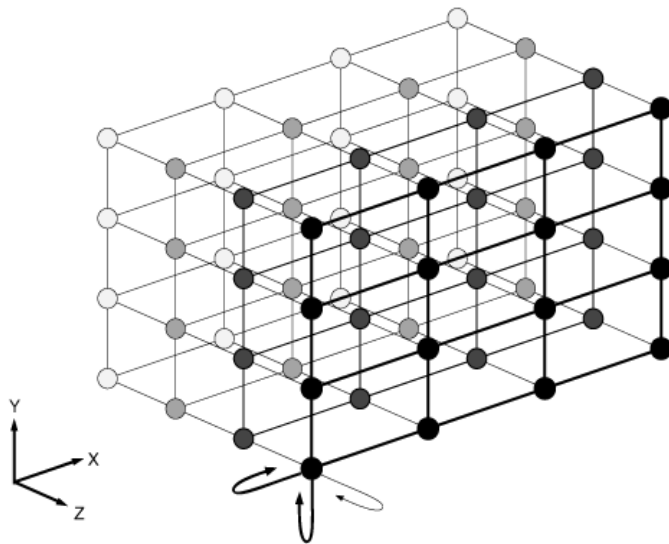
Terascale simulation has been "sold"

Experiments prohibited or impossible

Experiments dangerous

Experiments difficult to instrument

Experiments controversial

Applied Physics
radiation transport supernovae

Environment
global climate contaminant transport

Engineering
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Scientific Simulation

Lasers & Energy
combustion ICF

In these, and many other areas, simulation is an important complement to experiment.

Terascale simulation has been "sold"

Experiments prohibited or impossible

Experiments dangerous

Experiments difficult to instrument

Experiments controversial

Experiments expensive

Applied Physics
radiation transport
supernovae

Environment
global climate
contaminant
transport

Engineering
crash testing
aerodynamics

Biology
drug design
genomics

Scientific Simulation

Lasers & Energy
combustion
ICF

In these, and many other areas, simulation is an important complement to experiment.

Terascale simulation has been "sold"

However, simulation is far from proven! To meet expectations, we need to handle problems of multiple physical scales.

Boundary conditions from architecture

Algorithms must run on physically distributed memory units connected by message-passing network, each serving one or more processors with multiple levels of cache

"horizontal" aspects   "vertical" aspects

network latency, BW, diameter   memory latency, BW; L/S (cache/reg) BW

Following the platforms …

- … **Algorithms must be**
  - **highly concurrent and straightforward to load balance**
  - **not communication bound**
  - **cache friendly (temporal and spatial locality of reference)**
  - **highly scalable (in the sense of convergence)**
- **Goal for algorithmic scalability: fill up memory of arbitrarily large machines *while preserving constant running times* with respect to proportionally smaller problem on one processor**
- **Domain-decomposed multilevel methods "natural" for all of these**
- **Domain decomposition also "natural" for software engineering**

Keyword: "Optimal"

- **Convergence rate nearly independent of discretization parameters**

  - **Multilevel schemes for rapid linear convergence of linear problems**

  - **Newton-like schemes for quadratic convergence of nonlinear problems**

- **Convergence rate as independent as possible of physical parameters**
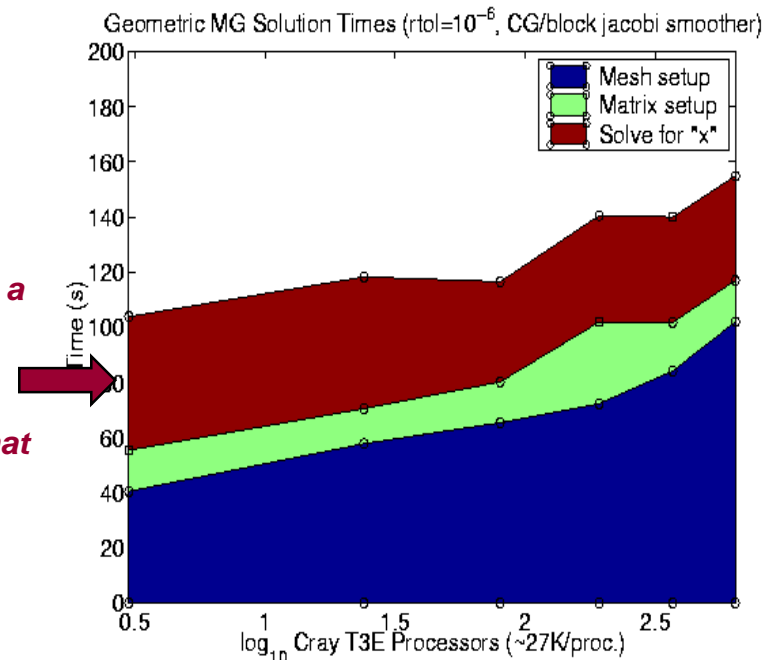
  - **Continuation schemes**

  - **Physics-based preconditioning**

Steel/rubber composite
Parallel multigrid c/o M. Adams, Berkeley-Sandia

The solver is a key part, but not the only part, of the simulation that needs to be scalable

Why Optimal Algorithms?

- **The more powerful the computer, the *greater* the premium on optimality**

- **Example:**
  - **Suppose *Alg1* solves a problem in time CN^2, where N is the input size**
  - **Suppose *Alg2* solves the same problem in time CN**
  - **Suppose that the machine on which *Alg1* and *Alg2* have been parallelized to run has 10,000 processors**

- **In constant time (compared to serial), *Alg1* can run a problem 100X larger, whereas *Alg2* can run a problem fully 10,000X larger**

- **Or, filling up the machine, *Alg1* takes 100X longer**

Imperative: Multiple-scale Apps

- **Multiple spatial scales**
  - **interfaces, fronts, layers**
  - **thin relative to domain size**
- **Multiple temporal scales**
  - **fast waves**
  - **small transit times relative to convection, diffusion, or group velocity dynamics**

Richtmeyer-Meshkov instability, c/o A. Mirin, LLNL

- **Analyst must isolate dynamics of interest and model the rest in a system that can be discretized over computable (modest) range of scales**
- **May lead to idealizations of local discontinuity or infinitely stiff subsystem requiring special treatment**

Multiscale Stress on Algorithms

- **Spatial resolution stresses condition number**
  - Ill-conditioning: small error in input may lead to large error in output
  - For self-adjoint linear systems cond no. $\kappa = \| A \| \cdot \| A^{-1} \|$, related to ratio of max to min eigenvalue
  - With improved resolution we approach the continuum limit of an unbounded inverse
  - For discrete Laplacian, $\kappa = O(h^{-2})$
- **Standard iterative methods fail due to growth in iterations like $O(\kappa)$ or $O(\sqrt{\kappa})$**
- **Direct methods fail due to memory growth and bounded concurrency**
- **Solution is *hierarchical (multilevel) iterative methods***

Multiscale Stress on Algorithms, cont.

- **Temporal resolution stresses stiffness**
  - Stiffness: failure to track fastest mode may lead to exponentially growing error in other modes, related to ratio of max to min eigenvalue of *A,* in $y \cdot Ay$
  - By definition, multiple timescale problems contain phenomena of very different relaxation rates
  - Certain idealized systems (e.g., incomp NS) are infinitely stiff

- **Number of steps to finite simulated time grows, to preserve stability, regardless of accuracy requirements**

- **Solution is to *step over* fast modes by assuming quasi-equilibrium**

- **Throws temporally stiff problems into spatially ill-conditioned regime**

Multiscale Stress on Architecture

- **Spatial resolution stresses memory size**
  - *number* of floating point words
  - *precision* of floating point words

- **Temporal resolution stresses clock rates**

- **Both stress interprocessor latency, and *together* they *severely* stress memory bandwidth**

- ***Less* severely stressed for PDEs, in principle, are memory latency and interprocessor bandwidth**
  - Subject of *Europar2000* plenary (talk and paper available from my home page; URL later)

- **Brute force not an option**

Decomposition strategies for $Lu=f$ in Ω

- **Operator decomposition**

$$L = \sum_k L_k$$

- **Function space decomposition**

$$f = \sum_k f_k \Phi_k , \, u = \sum_k u_k \Phi_k$$

- **Domain decomposition**

$$\Omega = \bigcup_k \Omega_k$$

Consider, e.g., the implicitly discretized parabolic case

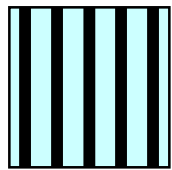$$[\frac{I}{\tau} + L_x + L_y]u^{(k+1)} = \frac{I}{\tau}u^{(k)} + f$$

Operator decomposition

- **Consider ADI**

$$[\frac{I}{\tau/2} + L_x]u^{(k+1/2)} = [\frac{I}{\tau/2} - L_y]u^{(k)} + f$$

$$[\frac{I}{\tau/2} + L_y]u^{(k+1)} = [\frac{I}{\tau/2} - L_x]u^{(k+1/2)} + f$$

- **Iteration matrix consists of four sequential ("multiplicative") substeps per timestep**

  - two sparse matrix-vector multiplies
  - two sets of unidirectional bandsolves

- **Parallelism *within* each substep**
- **But global data exchanges *between* bandsolve substeps**

Function space decomposition

- **Consider a spectral Galerkin method**

$$u(x, y, t) = \sum_{j=1}^{N} a_j(t) \Phi_j(x, y)$$

$$\frac{d}{dt}(\Phi_i, u) = (\Phi_i, L u) + (\Phi_i, f), i = 1, ..., N$$

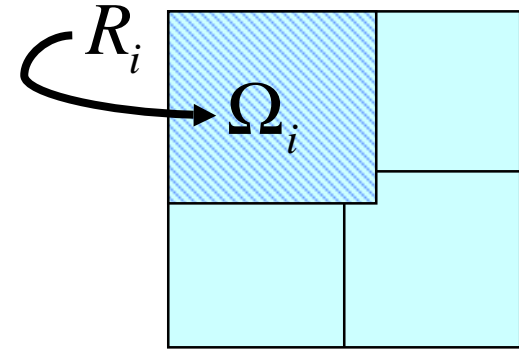$$\sum_j (\Phi_i, \Phi_j) \frac{da_j}{dt} = \sum_j (\Phi_i, L\Phi_j) a_j + (\Phi_i, f), i = 1, ..., N$$

$$\frac{da}{dt} = M^{-1} K a + M^{-1} f$$

- **System of ordinary differential equations**
- **Perhaps** $M \equiv [(\Phi_j, \Phi_i)], K \equiv [(\Phi_j, L\Phi_i)]$ **are diagonal matrices**
- **Perfect parallelism across spectral index**
- **But global data exchanges to *transform back* to physical variables at each step**
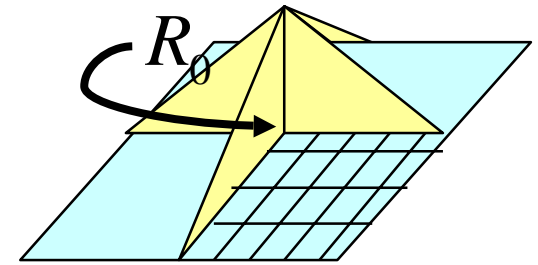
Domain decomposition

- **Consider restriction and extension operators for subdomains, R_i, R_i^T, and for possible coarse grid, R_0, R_0^T**

R_i

Ω_i

- **Replace discretized $Au = f$ with**

$$B^{-1} Au = B^{-1} f$$

$$B^{-1} = R_0^T A_0^{-1} R_0 + \sum_i R_i^T A_i^{-1} R_i$$

R_0

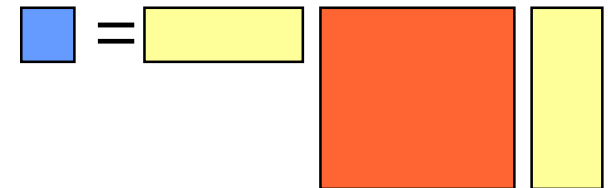- **Solve by a Krylov method, e.g., CG**

$$A_i = R_i A R_i^T$$

- **Matrix-vector multiplies with**
    - **parallelism on each subdomain**
    - **nearest-neighbor exchanges, global reductions**
    - **possible small global system (not needed for parabolic case)**

Comparison

- **Operator decomposition (ADI)**
  - **natural row-based assignment requires *all-to-all, bulk* data exchanges in each step (for transpose)**

- **Function space decomposition (Fourier)**
  - **natural mode-based assignment requires *all-to-all, bulk* data exchanges in each step (for transform)**

- **Domain decomposition (Schwarz)**
  - **natural domain-based assignment requires local (nearest neighbor) data exchanges, global reductions, and optional small global problem**

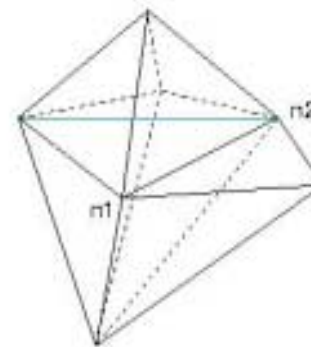# Primary (DD) PDE solution kernels

- **Vertex-based loops**
  - state vector and auxiliary vector updates

- **Edge-based "stencil op" loops**
  - residual evaluation
  - approximate Jacobian evaluation
  - Jacobian-vector product (often replaced with matrix-free form, involving residual evaluation)
  - intergrid transfer (coarse/fine) in multilevel methods

- **Subdomain-wise sparse, narrow-band recurrences**
  - approximate factorization and back substitution
  - smoothing

- **Vector inner products and norms**
  - orthogonalization/conjugation
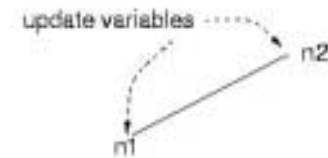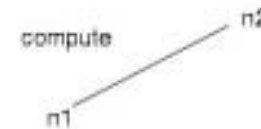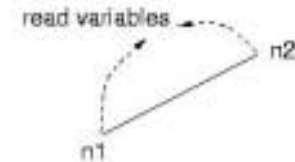 - convergence progress and stability checks

Illustration of edge-based loop

- **Vertex-centered grid**
- **Traverse by edges**
  - **load vertex values**
  - **compute intensively**
    - ◆ **e.g., for compressible flows, solve 5x5 eigen-problem for character-istic directions and speeds of each wave**
  - **store flux contributions at vertices**
- **Each vertex appears in approximately 15 flux computations (for tets)**

read variables

n1 → n2

compute

n1 → n2

update variables

n1 → n2

Variables at each node:
density,
momentum (x,y,z),
energy,
pressure

Variables at edge:
identity of nodes,
orientation(x,y,z)
normal area

Complexities of PDE kernels

- **Vertex-based loops**
  - work and data closely proportional
  - pointwise concurrency, no communication

- **Edge-based "stencil op" loops**
  - large ratio of work to data
  - colored edge concurrency; local communication

- **Subdomain-wise sparse, narrow-band recurrences**
  - work and data closely proportional

- **Vector inner products and norms**
  - work and data closely proportional
  - pointwise concurrency; global communication

Potential architectural stresspoints

- **Vertex-based loops:**
  - memory bandwidth

- **Edge-based "stencil op" loops:**
  - load/store (register-cache) bandwidth
  - internode bandwidth

- **Subdomain-wise sparse, narrow-band recurrences:**
  - memory bandwidth

- **Inner products and norms:**
  - memory bandwidth
  - internode latency, network diameter

- **ALL STEPS:**
  - memory latency, unless good locality is consciously built-in

Theoretical scaling of domain decomposition
(for three common network topologies*)

- **With logarithmic-time (hypercube- or tree-based) global reductions and scalable nearest neighbor interconnects:**
  - optimal number of processors scales *linearly* with problem size ("*scalable*", assumes one subdomain per processor)
- **With power-law-time (3D torus-based) global reductions and scalable nearest neighbor interconnects:**
  - optimal number of processors scales as *three-fourths* power of problem size ("*almost scalable*")
- **With linear-time (common bus) network:**
  - optimal number of processors scales as *one-fourth* power of problem size (**not** *scalable*)
  - bad news for conventional Beowulf clusters, but see 2000 & 2001 Bell Prize "price-performance awards" using multiple commodity NICs per Beowulf node!

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* subject of DD'98 proceedings paper (on-line)

Basic Concepts

- **Iterative correction (including CG and MG)**

- **Schwarz preconditioning**

"Advanced" Concepts

- **Newton-Krylov-Schwarz**

- **Nonlinear Schwarz**

Iterative correction

- **The most basic idea in iterative methods**
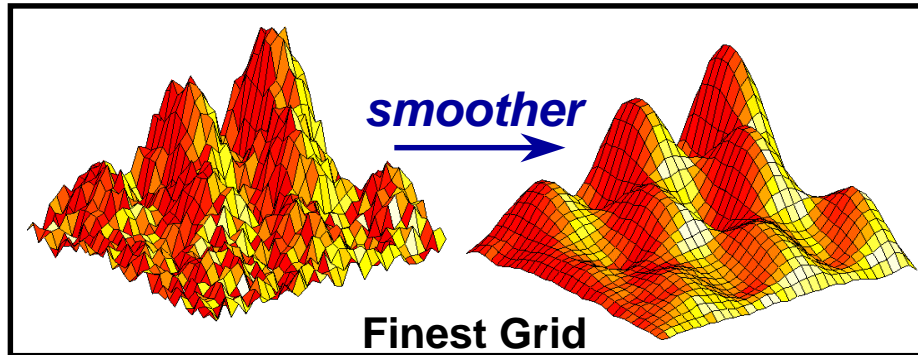
$$u \leftarrow u + B^{-1}(f - Au)$$

- **Evaluate residual accurately, but solve approximately, where B^{-1} is an approximate inverse to A**

- **A sequence of complementary solves can be used, e.g., with B_1 first and then B_2 one has**

$$u \leftarrow u + [B_1^{-1} + B_2^{-1} - B_2^{-1}AB_1^{-1}](f - Au)$$

- **Optimal polynomials of $(B^{-1}A)$ lead to various *preconditioned Krylov methods***

- **Scale recurrence, e.g., with $B_2^{-1} = R^T(RAR^T)^{-1}R$, leads to *multilevel methods***
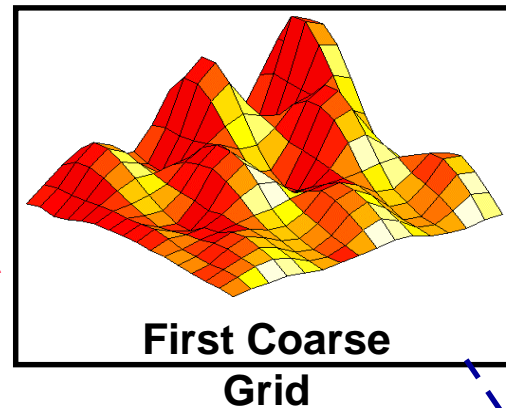
Multilevel Preconditioning

smoother

Finest Grid

A Multigrid V-cycle

Restriction
transfer from
fine to coarse
grid

coarser grid has fewer cells
(less work & storage)

**First Coarse
Grid**

Recursively apply this
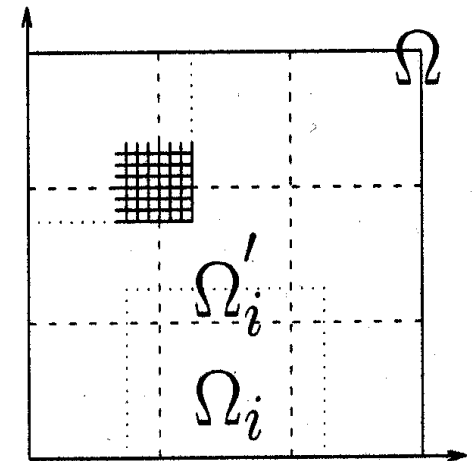idea until we have an
easy problem to solve

Prolongation
transfer from coarse
to fine grid

Schwarz Preconditioning

- **Given** $A\,x = b$ **, partition** x **into subvectors, corresp. to subdomains** Ω_i **of the domain** Ω **of the PDE, nonempty, possibly overlapping, whose union is all of the elements of** $x \in \Re^n$
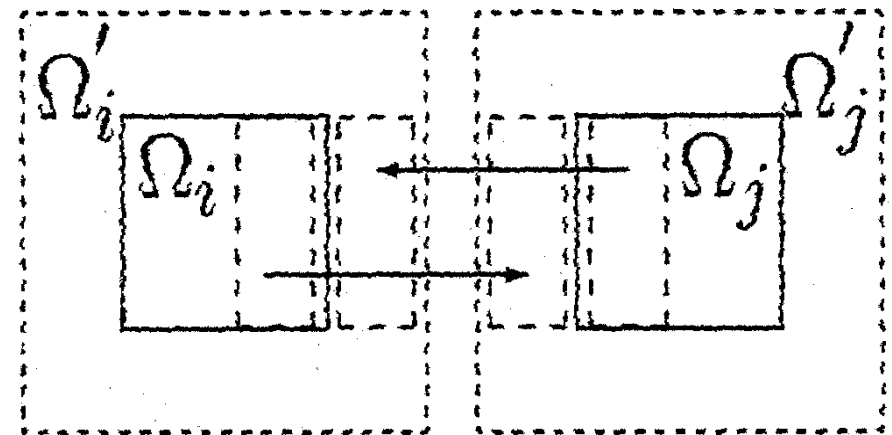
- **Let Boolean rectangular matrix** R_i **extract the** i^{th} **subset of** x **:**

$$x_i = R_i x$$

- **Let** $A_i = R_i A R_i^T$
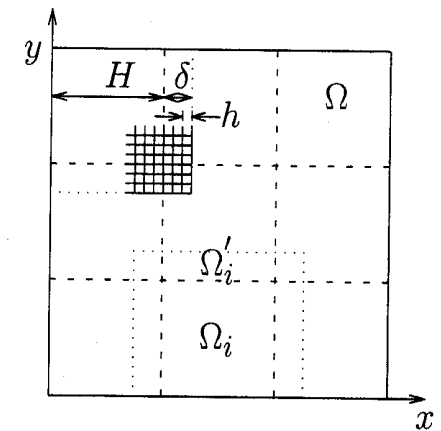
$$B^{-1} = \sum_i R_i^T A_i^{-1} R_i$$

The Boolean matrices are gather/scatter operators, mapping between a global vector and its subdomain support

Iteration count estimates from the Schwarz theory

- **Krylov-Schwarz iterative methods typically converge in a number of iterations that scales as the square-root of the condition number of the Schwarz-preconditioned system**

- **In terms of N and P, where for d-dimensional isotropic problems, $N=h^{-d}$ and $P=H^{-d}$, for mesh parameter h and subdomain diameter H, iteration counts may be estimated as follows:**

Preconditioning Type	in 2D	in 3D
Point Jacobi	$O(N^{1/2})$	$O(N^{1/3})$
Domain Jacobi ($\delta=0$)	$O((NP)^{1/4})$	$O((NP)^{1/6})$
1-level Additive Schwarz	$O(P^{1/2})$	$O(P^{1/3})$
2-level Additive Schwarz	$O(1)$	$O(1)$

Newton-Krylov-Schwarz

Popularized in parallel Jacobian-free form under this name by Cai, Gropp, Keyes & Tidriri (1994)

Newton	Krylov	Schwarz
nonlinear solver	accelerator	preconditioner
asymptotically quadratic	*spectrally adaptive*	*parallelizable*

Jacobian-Free Newton-Krylov Method

- **In the Jacobian-Free Newton-Krylov (JFNK) method, a Krylov method solves the linear Newton correction equation, requiring Jacobian-vector products**

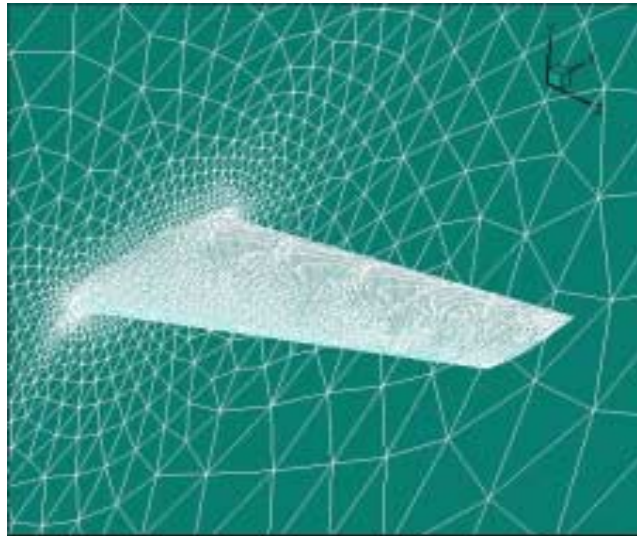- **These are approximated by the Fréchet derivatives**

$$J(u)v \approx \frac{1}{\varepsilon}[F(u + \varepsilon v) - F(u)]$$

  so that the actual Jacobian elements are never explicitly needed, where ε is chosen with a fine balance between approximation and floating point rounding error

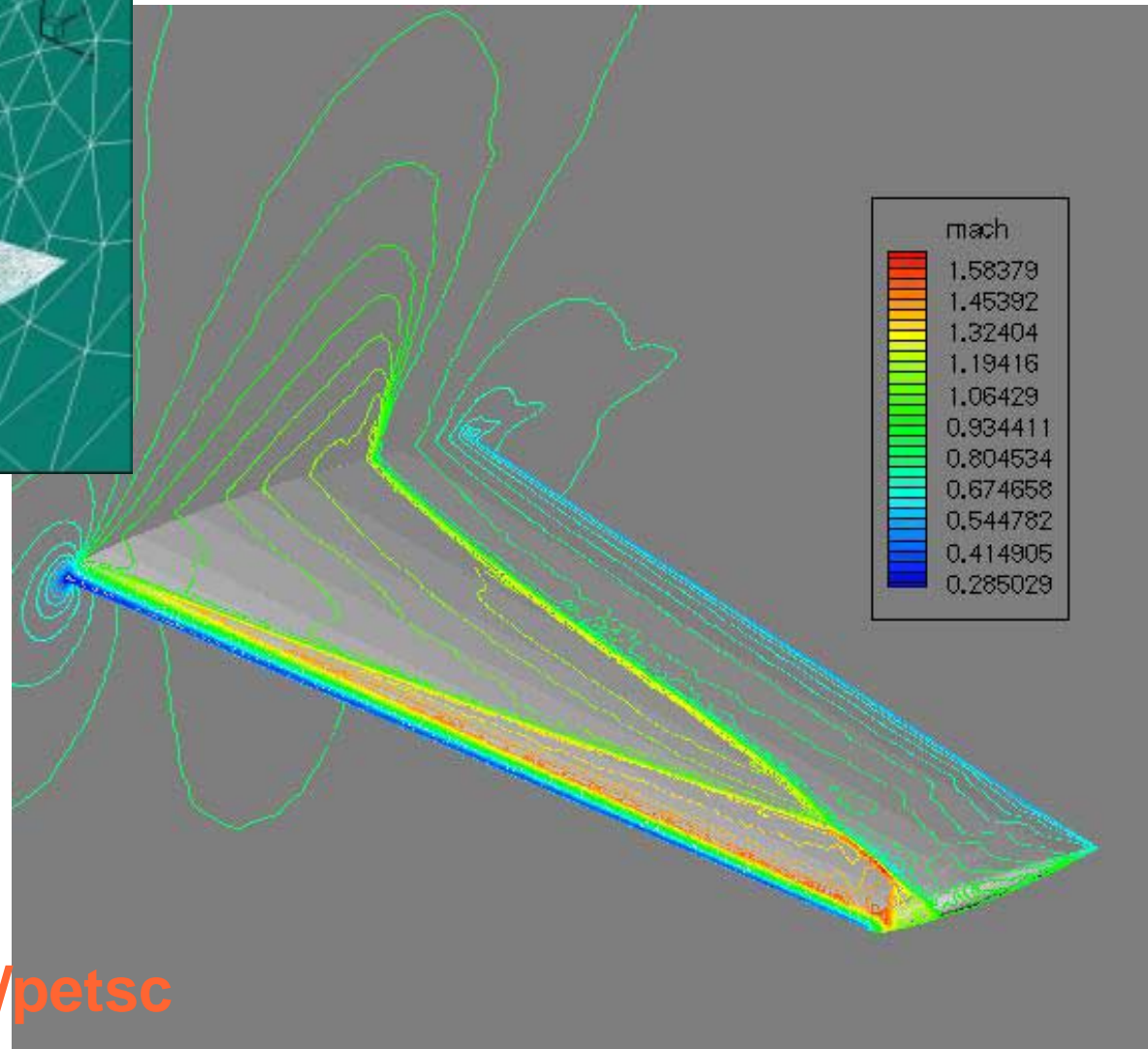- **Schwarz preconditions, using approx. Jacobian**

Computational Aerodynamics

Transonic "Lambda" Shock, Mach contours on surfaces

mesh c/o D. Mavriplis, ICASE

mach
1.58379
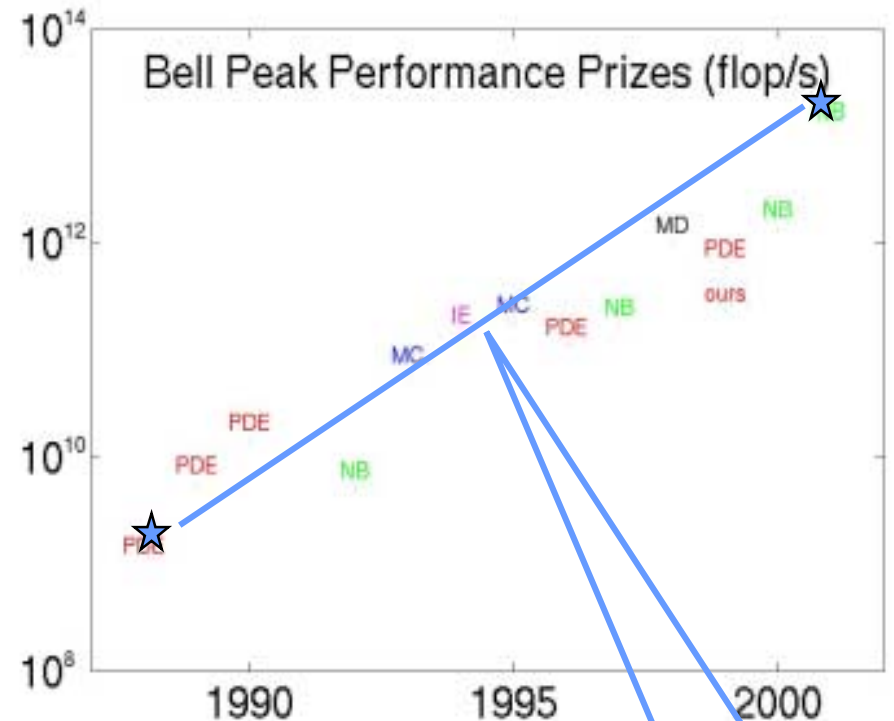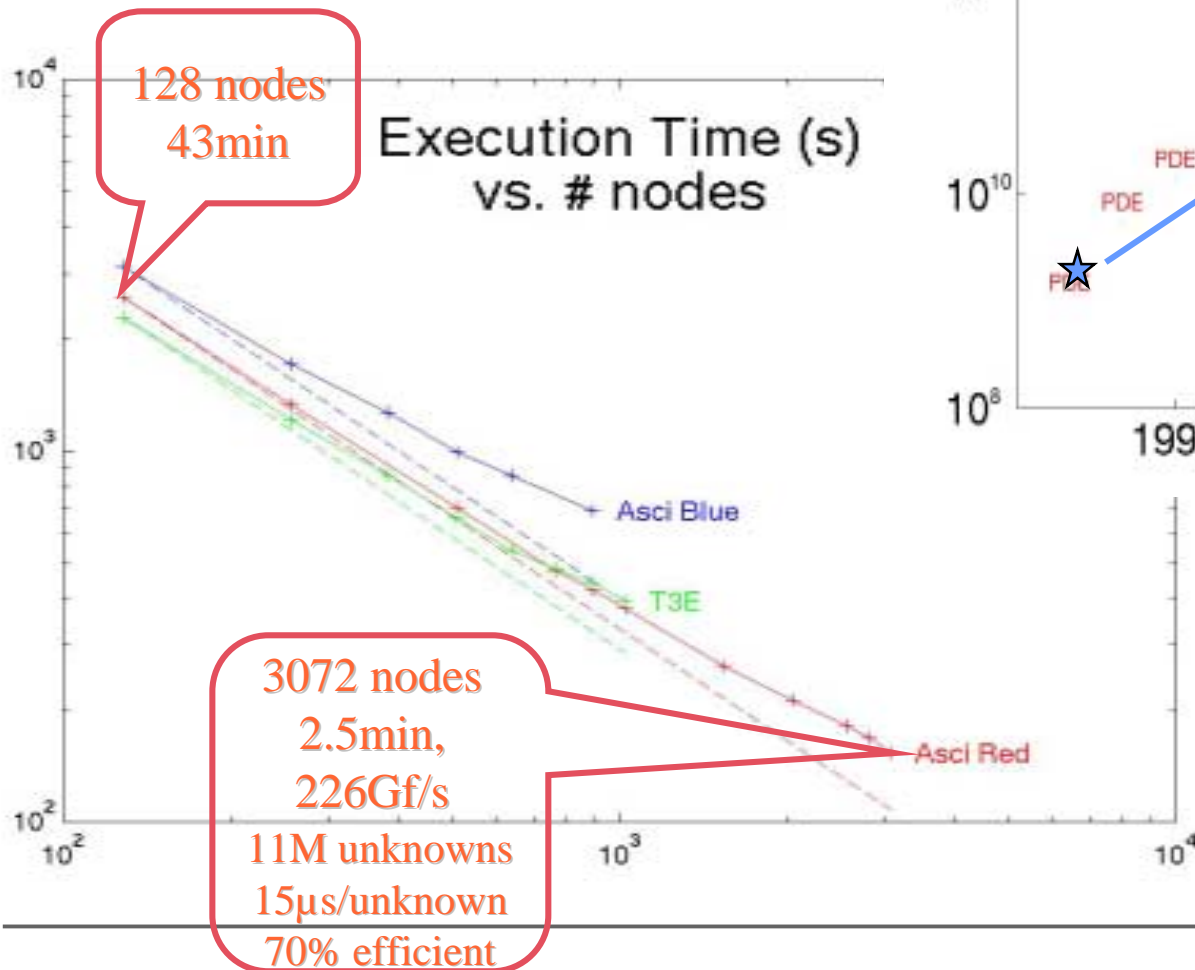1.45392
1.32404
1.19416
1.06429
0.934411
0.804534
0.674658
0.544782
0.414905
0.285029

Implemented in PETSc

www.mcs.anl.gov/petsc

Fixed-size Parallel Scaling Results

This scaling study, featuring our widest range of processor number, was done for the *incompressible* case.

128 nodes
43min

Execution Time (s)
vs. # nodes

Asci Blue

T3E

Asci Red

3072 nodes
2.5min,
226Gf/s
11M unknowns
15μs/unknown
70% efficient

Bell Peak Performance Prizes (flop/s)

10^{14}

10^{12}

10^{10}

10^8

1990   1995   2000

PDE

PDE

PDE

NB

MC

IE   MC
     PDE

NB

MD
PDE
ours

NB

Four orders
of magnitude
in 13 years

c/o K. Anderson, W. Gropp,
D. Kaushik, D. Keyes and
B. Smith

Fixed-size Parallel Scaling Results on ASCI Red

ONERA M6 Wing Test Case, Tetrahedral grid of 2.8 million vertices on up to 3072 ASCI Red Nodes (Pentium Pro 333 MHz processors)

PDE Workingsets

- **Smallest: data for single stencil**
- **Largest: data for entire subdomain**
- **Intermediate: data for a neighborhood collection of stencils, reused as possible**

Improvements Resulting from Locality Reordering

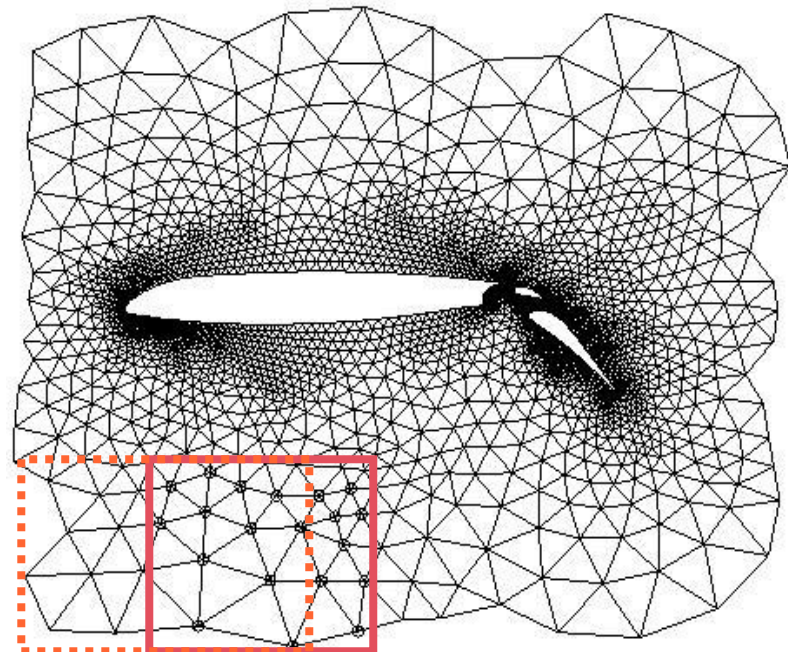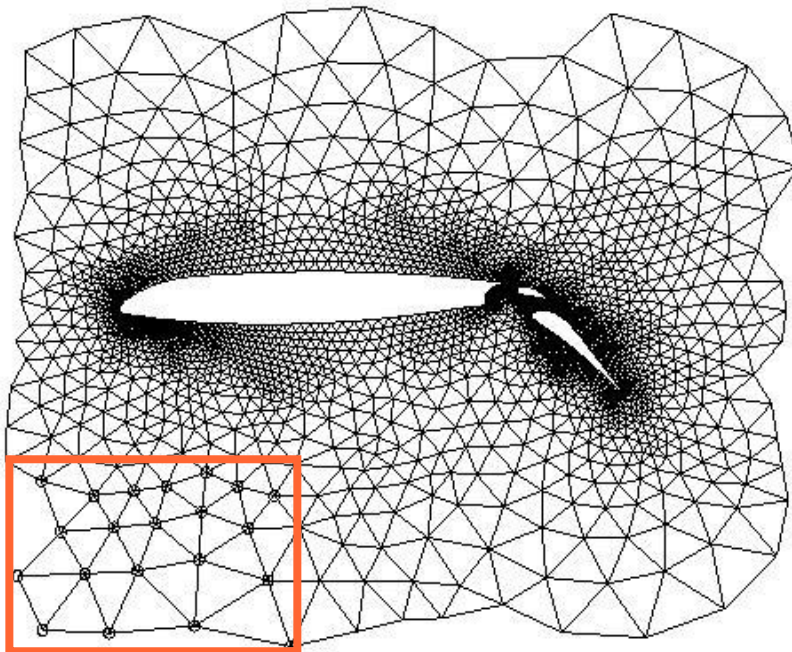| Processor	Clock MHz	Peak Mflop/s	Opt. % of Peak	Opt. Mflop/s	Reord. only Mflop/s	Interl. only Mflop/s	Orig. Mflop/s	Orig. % of Peak
R10000	250	500	25.4	127	74	59	26	5.2
P3	200	800	20.3	163	87	68	32	4.0
P2SC (2 card)	120	480	21.4	101	51	35	13	2.7
P2SC (4 card)	120	480	24.3	117	59	40		3.1
604e	332	664	9.9	66	43			2.3
Alpha 21164	450	900			39			1.6
Alpha					47			1.3
Ultra II					42			3.0
Ultra							25	3.5
Ultra					47	36	20	2.5
Pent. II/NT		400	20.8	83	52	47	33	8.3
Pent. II/NT	400	400	19.5	78	49	49	31	7.8
Pent. Pro	200	200	21.0	42	27	26	16	8.0
Pent. Pro	333	333	18.8	60	40	36	21	6.3

Factor of Five!

See poster by D. Kaushik

Cache Traffic for PDEs

- **As successive workingsets "drop" into a level of memory, capacity (and with effort conflict) misses disappear, leaving only compulsory, reducing demand on main memory bandwidth**

Data Traffic vs. Cache Size

stencil fits in cache

Traffic decreases as cache gets bigger or subdomains get smaller

most vertices maximally reused

subdomain fits in cache

CAPACITY and CONFLICT MISSES

COMPULSORY MISSES

Nonlinear Schwarz preconditioning

- **Nonlinear Schwarz has Newton both *inside* and *outside* and is fundamentally Jacobian-free**

- **It replaces $F(u) = 0$ with a new nonlinear system possessing the same root, $\Phi(u) = 0$**

- **Define a correction $\delta_i(u)$ to the ith partition (e.g., subdomain) of the solution vector by solving the following local nonlinear system:**

$$R_i F(u + \delta_i(u)) = 0$$

where $\delta_i(u) \in \Re^n$ is nonzero only in the components of the ith partition

- **Then sum the corrections: $\Phi(u) \equiv \sum_i \delta_i(u)$**

Nonlinear Schwarz, cont.

- **It is simple to prove that if the Jacobian of $F(u)$ is nonsingular in a neighborhood of the desired root then $\Phi(u) = 0$ and $F(u) = 0$ have the same unique root**

- **To lead to a Jacobian-free Newton-Krylov algorithm we need to be able to evaluate for any $u, v \in \mathfrak{R}^n$:**
    - **The residual $\Phi(u) = \sum_i \delta_i(u)$**
    - **The Jacobian-vector product $\Phi(u)' v$**

- **Remarkably, (Cai-Keyes, 2000) it can be shown that**
$$\Phi'(u)v \approx \sum_i (R_i^T J_i^{-1} R_i) Jv$$
    where $J = F'(u)$ and $J_i = R_i J R_i^T$

- **All required actions are available in terms of $F(u)$!**

Experimental example of nonlinear Schwarz

Newton's method

Additive Schwarz Preconditioned Inexact Newton (ASPIN)

- **Lab-university collaborations to develop reusable software "solutions" and partner with application groups**

- **For FY2002, 51 new projects at $57M/year total**
  - **Approximately one-third for applications**
  - **A third for integrated software infrastructure centers**
  - **A third for grid infrastructure and collaboratories**

- **5 Tflop/s IBM SP platforms "Seaborg" at NERSC (#3 in latest "Top 500") and "Cheetah" at ORNL (being installed now) available for SciDAC**

Scientific Discovery through Advanced Computing

34 apps groups (BER, BES, FES, HENP)	adaptive gridding, discretization	$Ax = b$ $Ax = \lambda Bx$ $f(\ddot{x}, \dot{x}, t, p) = 0$ $F(x, p) = 0$ $\min_{u} \phi(x, u) \ s.t.$ $F(x, u) = 0$
7 ISIC groups (4 CS, 3 Math)	solvers	
	systems software, component architecture, performance engineering, data management	software integration
10 grid, data collaboratory groups		performance optimization

Other SciDAC Salishan'02 attendees

- ## HQ
  - David Bader (BER), Fred Johnson (MICS)

- ## Apps
  - Buddy Bland (HENP), Bob Harrison (BES), Chris Johnson (FES)

- ## PERC ISIC
  - David Bailey, Jeff Hollingsworth, Allen Maloney, Dan Reed, Allen Snavely, Jeff Vetter, Pat Worley

- ## TSTT ISIC
  - David Brown, Lori Freitag

- ## CCA ISIC
  - Lois McInnes

- ## Scalable Software ISIC
  - Al Geist

- ## TOPS ISIC
  - Jack Dongarra, David Keyes

Introducing "Terascale Optimal PDE Simulations" (TOPS) ISIC

Nine institutions, $18M, five years, 24 co-PIs

TOPS

- **Not just algorithms, but vertically integrated software suites**

- **Portable, scalable, extensible, tunable, modular implementations**

- **Starring PETSc and hypre, among other existing packages**

- **Driven by three applications SciDAC groups**
  - **LBNL-led "21st Century Accelerator" designs**
  - **ORNL-led core collapse supernovae simulations**
  - **PPPL-led magnetic fusion energy simulations**

  intended for many others

Background of PETSc Library

(in which FUN3D example was implemented)

- **Developed under MICS at ANL to support research, prototyping, and production parallel solutions of operator equations in message-passing environments**

- **Distributed data structures as fundamental objects - index sets, vectors/gridfunctions, and matrices/arrays**

- **Iterative linear and nonlinear solvers, combinable modularly and recursively, and extensibly**

- **Portable, and callable from C, C++, Fortran**

- **Uniform high-level API, with multi-layered entry**

- **Aggressively optimized: copies minimized, communication aggregated and overlapped, caches and registers reused, memory chunks preallocated, inspector-executor model for repetitive tasks (e.g., gather/scatter)**

See **http://www.mcs.anl.gov/petsc**

User Code/PETSc Library Interactions

Main Routine

Timestepping Solvers (TS)

Nonlinear Solvers (SNES)

Linear Solvers (SLES)

PC   KSP

PETSc

Application Initialization

Function Evaluation

Jacobian Evaluation

Post-Processing

◆ User code   ◆ PETSc code

User Code/PETSc Library Interactions

Main Routine

Timestepping Solvers (TS)

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Linear Solvers (SLES)

PC   **KSP**

PETSc

Application Initialization   **Function Evaluation**   **Jacobian Evaluation**   **Post-Processing**

◆ User code   ◆ PETSc code   ◆ To be AD code

Background of Hypre Library

(to be combined with PETSc 3.0 under SciDAC by Fall'02)

- **Developed under ASCI at LLNL to support research, prototyping, and production parallel solutions of operator equations in message-passing environments**

- **Object-oriented design similar to PETSc**

- **Concentrates on linear problems only**

- **Richer in preconditioners than PETSc, with focus on algebraic multigrid**

- **Includes other preconditioners, including sparse approximate inverse (Parasails) and parallel ILU (Euclid)**

hypre
high performance preconditioners

See **http://www.llnl.gov/CASC/hypre/**

Hypre's "Conceptual Interfaces"

Linear System Interfaces

Linear Solvers

| GMG, ... | FAC, ... | Hybrid, ... | AMGe, ... | ILU, ... |

Data Layout

| structured | composite | block-struc | unstruc | CSR |

Sample of Hypre's Scaled Efficiency

PFMG-CG on Red (40x40x40)

Scope for TOPS

- **Design and implementation of "solvers"**
  - **Time integrators, with sens. analysis**

$$f(x, \dot{x}, t, p) = 0$$

  - **Nonlinear solvers, with sens. analysis**

$$F(x, p) = 0$$

  - **Optimizers**

$$\min_{u} \phi(x, u) \ \ s.t. \ \ F(x, u) = 0$$

  - **Linear solvers**

$$Ax = b$$

  - **Eigensolvers**

$$Ax = \lambda Bx$$

- **Software integration**

- **Performance optimization**

Optimizer → Sens. Analyzer

Time integrator

Nonlinear solver

Eigensolver

Linear solver

→ **Indicates dependence**

TOPS philosophy on PDEs

- **Solution of a system of PDEs is rarely a goal in itself**
  - PDEs are typically solved to derive various outputs from specified inputs, e.g. lift-to-drag ratios from angles or attack
  - Actual goal is characterization of a response surface or a design or control strategy
  - Black box approaches may be *inefficient and insufficient*
  - Together with analysis, sensitivities and stability are often desired

$\Rightarrow$ **Tools for PDE solution should also support related desires**

TOPS philosophy on operators

- **A continuous operator may appear in a discrete code in many different instances**
  - Optimal algorithms tend to be hierarchical and nested iterative
  - Processor-scalable algorithms tend to be domain-decomposed and concurrent iterative
  - Majority of progress towards desired highly resolved, high fidelity result occurs through cost-effective low resolution, low fidelity parallel efficient stages

$\Rightarrow$ **Operator abstractions and recurrence must be supported**

It's 2002; do you know what your solver is up to?

- **Has your solver not been updated in the past five years?**

- **Is your solver running at 1-10% of machine peak?**

- **Do you spend more time in your solver than in your physics?**

- **Is your discretization or model fidelity limited by the solver?**

- **Is your time stepping limited by stability?**

- **Are you running loops *around* your analysis code?**

- **Do you care how sensitive to parameters your results are?**

If the answer to any of these questions is "yes", you are a potential customer!

TOPS project goals/success metrics

TOPS will have succeeded if users —

- **Understand range of algorithmic options and their tradeoffs (e.g., memory vs. time, inner iteration work vs. outer)**

- **Can try all reasonable options from different sources easily without recoding or extensive recompilation**

- **Know how their solvers are performing**

- **Spend more time in their physics than in their solvers**

- **Are intelligently driving solver research, and publishing joint papers with TOPS researchers**

- **Can simulate *truly new physics*, as solver limits are steadily pushed back (finer meshes, higher fidelity models, complex coupling, etc.)**

Conclusions

- **Domain decomposition and multilevel iteration the dominant paradigm in contemporary terascale PDE simulation**

- **Several freely available software toolkits exist, and successfully scale to thousands of tightly coupled processors for problems on quasi-static meshes**

- ***Concerted efforts underway* to make elements of these toolkits interoperate, and to allow expression of the best methods, which tend to be modular, hierarchical, recursive, and unfortunately — *adaptive*!**

- **Many challenges loom at the "next scale" of computation**

- **Undoubtedly, new theory/algorithms will be *part* of the interdisciplinary solution**

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  - Dinesh Kaushik (ODU)
  - PETSc team at Argonne National Laboratory
  - hypre team at Lawrence Livermore National Laboratory

- **Sponsors: DOE, NASA, NSF**

- **Computer Resources: LLNL, LANL, SNL, NERSC, SGI**

Related URLs

- **Personal homepage: papers, talks, etc.**

  http://www.math.odu.edu/~keyes

- **SciDAC initiative**

  http://www.science.doe.gov/scidac

- **TOPS project**

  http://www.math.odu.edu/~keyes/scidac

- **PETSc project**

  http://www.mcs.anl.gov/petsc

- **Hypre project**

  http://www.llnl.gov/CASC/hypre

- **ASCI platforms**

  http://www.llnl.gov/asci/platforms

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